

LATINOS TRADING

BACKTEST REPORT



Backtest #37384 · ASC · EVO_GG1RSISNIP_v78

ROI	Sharpe	Win Rate	Max Drawdown
+21.21%	0.91	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v78 strategy generated a 21.21% return on ASC, but the statistical significance is negligible given only three trades. A 66.7% win rate suggests a directional edge, yet the 17.18% maximum drawdown indicates substantial volatility and risk concentration. The Sharpe ratio of 0.91 confirms that returns were not adequately compensated for the risk taken during this short sample period. We must expand the dataset to validate robustness before deploying live capital. Running a longer backtest with adjusted slippage and transaction costs is the necessary next step.

ADDITIONAL METRICS

CAGR	21.21%
Sortino Ratio	0.85
Turnover	6.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12124.76

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.